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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 10/09/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 04/11/2021	Index Future		807.84700	807.84700		808.10100	808.10100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		816.99600	816.99600		817.25600	817.25600			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		826.54300	826.54300		826.80700	826.80700			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		836.39100	836.39100		836.66000	836.66000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		929.54100	929.54100		930.00100	930.00100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		940.06800	940.06800		940.53700	940.53700			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		951.05400	951.05400		951.53000	951.53000			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		962.38600	962.38600		962.86900	962.86900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		818.97300	818.97300		819.17100	819.17100			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		828.24800	828.24800		828.45100	828.45100			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		837.92700	837.92700		838.13400	838.13400			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/08/2022	Index Future		847.91100	847.91100		848.12100	848.12100			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.16467	77.35504		11.16202	77.36929			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future		11.40105	78.25013		11.39824	78.26478			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.63924	75.40644		11.63629	75.42137			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		11.88831	76.28499		11.88521	76.30021			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		11.64623	75.99206		11.64866	75.97708			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future		11.86064	76.87199		11.86313	76.85709			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.08417	73.53089		12.08674	73.51599			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.31143	74.38615		12.31410	74.37114			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		808.68500	808.68500		808.89600	808.89600			0.00	0.00	0	991.0
GOVI	On 03/02/2022	GOVI		817.84300	817.84300		818.06000	818.06000			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		827.40100	827.40100		827.62100	827.62100			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		837.25900	837.25900		837.48300	837.48300			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		155.62503	155.62503		155.59639	155.59639			0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future		155.84427	155.84427		155.81582	155.81582			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.70331	157.70331		157.67475	157.67475			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		158.02395	158.02395		157.99523	157.99523			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		115.15438	115.15438		115.17310	115.17310			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future		116.48697	116.48697		116.50629	116.50629			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		116.67843	116.67843		116.69836	116.69836			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future		118.11114	118.11114		118.13138	118.13138			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		108.63458	108.63458		108.80118	108.80118			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future		109.89152	109.89152		110.06050	110.06050			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/05/2022	Bond Future			109.92430		109.92430		110.09552	110.09552			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			111.27403		111.27403		111.44741	111.44741			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future			121.65909		121.65909		121.49137	121.49137			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			121.28753		121.28753		121.11841	121.11841			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			122.73446		122.73446		122.56360	122.56360			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			122.42392		122.42392		122.25099	122.25099			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future			109.22901		109.22901		109.22050	109.22050			0.00	0.00	0	17,210.0
I2046	On 03/02/2022	Bond Future			110.49300		110.49300		110.48467	110.48467			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			109.92863		109.92863		109.92078	109.92078			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			111.27875		111.27875		111.27069	111.27069			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future			112.49561		112.49561		112.48682	112.48682			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			111.81972		111.81972		111.81138	111.81138			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			113.15354		113.15354		113.14538	113.14538			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			112.52497		112.52497		112.51693	112.51693			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future			297.98500		297.98500		297.99800	297.99800			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			301.43300		301.43300		301.44700	301.44700			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			305.02800		305.02800		305.04300	305.04300			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			308.73400		308.73400		308.74900	308.74900			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.66500		96.33500		3.67500	96.32500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.72500		96.27500		3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.75000		96.25000		3.75000	96.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.85500		96.14500		3.85500	96.14500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.90000		96.10000		3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.06000		95.94000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.11000		95.89000		4.11000	95.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.52500		95.47500		4.53500	95.46500			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.81000		95.19000		4.82000	95.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.15000		94.85000		5.16000	94.84000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.37500		94.62500		5.38500	94.61500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.66500		94.33500		5.67500	94.32500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.50044		116.57802		7.49215	116.61539		5.82	0.00	188,623,236.36	1,618	63,257.0
R186	On 04/11/2021	Bond Future	7.77	Put	565.58000		0.56558		562.30000	0.56230	565.580	5.91	0.32	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	31.53000		0.03153		32.21000	0.03221	31.530	6.58	0.03	0.00	0	15,177.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On	03/02/2022			Bond Future	7.69131	112.61687		7.68237	112.65507		5.60	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.89535	113.93381		7.88573	113.97268		5.32	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	865.17000	0.86517		880.34000	0.88034	865.170	5.02	0.30	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	1,902.29000	1.90229		1,925.99000	1.92599	1,902.290	5.28	0.50	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	892.18000	0.89218		885.21000	0.88521	892.180	5.64	0.27	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.11769	109.97463		8.10733	110.01412		5.32	0.00	0.00	0	0.0
R186	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On	04/11/2021			Bond Future	327.02770	327.02770		326.89274	326.89274			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	322.59194	322.59194		322.45646	322.45646			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	326.44040	326.44040		326.30391	326.30391			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	322.07190	322.07190		321.93490	321.93490			0.00	0.00	0	0.0
R197	On	07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On	04/11/2021			Bond Future	241.82061	241.82061		241.80419	241.80419			0.00	14,751,057.21	61	8,374.0
R202	On	03/02/2022			Bond Future	240.25285	240.25285		240.23707	240.23707			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	243.11876	243.11876		243.10310	243.10310			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	241.65444	241.65444		241.63950	241.63950			0.00	0.00	0	0.0
R202	On	07/12/2033			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On	04/11/2021			Bond Future	4.99233	104.93408		5.01624	104.90343		0.95	0.00	3,252,956.48	31	14,769.0
R2023	On	03/02/2022			Bond Future	5.10848	106.12248		5.13805	106.09186		0.91	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.22587	103.45310		5.26461	103.42230		0.79	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.40170	104.66901		5.45828	104.63764		0.59	0.00	0.00	0	0.0
R2023	On	28/02/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On	04/11/2021			Bond Future	8.95339	96.70634		8.94519	96.75173		9.78	0.00	34,910,988.74	361	99,404.0
R2030	On	04/11/2021	8.27	Call	Bond Future	239.35000	0.23935		252.75000	0.25275	239.350	9.18	0.14	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	950.57000	0.95057		980.66000	0.98066	950.570	9.61	0.38	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	994.83000	0.99483		1,025.58000	1.02558	994.830	9.62	0.40	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,250.56000	2.25056		2,292.60000	2.29260	2,250.560	9.93	0.65	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	654.08000	0.65408		653.05000	0.65305	654.080	10.08	0.28	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,242.68000	5.24268		5,289.94000	5.28994	5,242.680	10.76	0.90	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	3.51000	0.00351		3.72000	0.00372	3.510	12.01	0.00	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	1.69000	0.00169		1.81000	0.00181	1.690	12.01	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.14308	93.79760		9.13443	93.84388		9.53	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	689.38000	0.68938		705.64000	0.70564	689.380	8.92	0.23	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,508.67000	1.50867		1,534.48000	1.53448	1,508.670	9.27	0.40	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	1,751.06000	1.75106		1,739.66000	1.73966	1,751.060	9.60	0.41	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,687.85000		3.68785	3,726.24000	3.72624	3,687.850		9.80	0.67	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,024.20000		1.02420	1,018.33000	1.01833	1,024.200		9.98	0.27	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	261.55000		0.26155	261.20000	0.26120	261.550		11.26	0.08	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.34199		94.89474	9.33290	94.94171			9.08	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	309.29000		0.30929	316.64000	0.31664	309.290		8.49	0.10	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	593.01000		0.59301	604.84000	0.60484	593.010		8.47	0.18	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	981.35000		0.98135	997.95000	0.99795	981.350		8.61	0.26	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,556.50000		1.55650	1,578.51000	1.57851	1,556.500		8.83	0.35	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,715.76000		1.71576	1,739.05000	1.73905	1,715.760		8.87	0.38	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,765.13000		2.76513	2,748.38000	2.74838	2,765.130		9.14	0.48	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,606.89000		1.60689	1,597.38000	1.59738	1,606.890		9.62	0.32	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,280.08000		1.28008	1,272.82000	1.27282	1,280.080		9.88	0.27	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	599.80000		0.59980	597.18000	0.59718	599.800		10.80	0.14	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.55651		91.98601	9.54694	92.03369			9.02	0.00	0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			9.63099		91.94703	9.62291	91.99620			11.34	0.00	30,710,308.02	334	126,107.0
R2032	On 04/11/2021	Bond Future	9.33	Call	799.03000		0.79903	827.74000	0.82774	799.030		10.81	0.32	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,286.74000		2.28674	2,331.53000	2.33153	2,286.740		11.43	0.62	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	0.11000		0.00011	0.13000	0.00013	0.110		14.08	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.82353		92.98854	9.81504	93.03868			10.67	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	529.00000		0.52900	543.04000	0.54304	529.000		9.68	0.18	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	870.27000		0.87027	889.60000	0.88960	870.270		10.00	0.25	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	1,800.30000		1.80030	1,829.54000	1.82954	1,800.300		10.50	0.42	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,826.08000		1.82608	1,855.54000	1.85554	1,826.080		10.51	0.42	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,931.54000		1.93154	1,961.86000	1.96186	1,931.540		10.55	0.44	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	2,980.50000		2.98050	2,961.72000	2.96172	2,980.500		10.60	0.54	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,556.63000		2.55663	2,540.66000	2.54066	2,556.630		10.72	0.49	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	1,752.63000		1.75263	1,742.36000	1.74236	1,752.630		11.06	0.37	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,375.34000		1.37534	1,367.93000	1.36793	1,375.340		11.35	0.31	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,225.90000		1.22590	1,219.63000	1.21963	1,225.900		11.50	0.28	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,117.58000		1.11758	1,112.14000	1.11214	1,117.580		11.62	0.26	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.65	Put	972.15000		0.97215	967.79000	0.96779	972.150		11.80	0.23	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	10.66	Put	960.89000		0.96089	956.62000	0.95662	960.890		11.82	0.23	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	682.61000		0.68261	680.30000	0.68030	682.610		12.24	0.17	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	551.07000		0.55107	549.62000	0.54962	551.070		12.49	0.14	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.02114		89.92964	10.01227	89.98046			10.77	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,940.94000		1.94094	1,966.64000	1.96664	1,940.940		10.43	0.38	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,608.75000		3.60875	3,643.99000	3.64399	3,608.750		10.91	0.56	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,112.09000		1.11209	1,106.66000	1.10666	1,112.090		12.09	0.21	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.22724		90.96369	10.21795	91.01530			10.34	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/11/2021	Bond Future			10.21215	92.07546		10.19893	92.16399		12.63	0.00	0.00	0	79,848.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,460.80000	1.46080		1,516.85000	1.51685	1,460.800	12.46	0.45	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,491.73000	1.49173		1,548.36000	1.54836	1,491.730	12.47	0.45	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,856.45000	1.85645		1,919.10000	1.91910	1,856.450	12.61	0.52	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	1,963.66000	1.96366		2,027.86000	2.02786	1,963.660	12.64	0.54	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	846.52000	0.84652		836.02000	0.83602	846.520	13.13	0.28	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,484.15000	3.48415		3,562.77000	3.56277	3,484.150	13.17	0.73	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	309.65000	0.30965		308.10000	0.30810	309.650	14.07	0.12	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	238.67000	0.23867		238.05000	0.23805	238.670	14.31	0.10	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	64.35000	0.06435		65.04000	0.06504	64.350	15.16	0.03	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.04000	0.00004		0.04000	0.00004	0.040	15.91	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.40881	93.11825		10.39500	93.20809		11.93	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	898.53000	0.89853		927.66000	0.92766	898.530	10.90	0.24	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	1,362.87000	1.36287		1,400.65000	1.40065	1,362.870	11.23	0.33	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,827.02000	1.82702		1,871.83000	1.87183	1,827.020	11.48	0.40	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,300.17000	2.30017		2,350.96000	2.35096	2,300.170	11.69	0.46	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,585.24000	2.58524		2,639.22000	2.63922	2,585.240	11.78	0.49	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,209.51000	2.20951		2,182.12000	2.18212	2,209.510	12.04	0.41	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,108.53000	2.10853		2,082.33000	2.08233	2,108.530	12.09	0.40	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,352.28000	1.35228		1,335.68000	1.33568	1,352.280	12.60	0.28	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,321.70000	1.32170		1,305.52000	1.30552	1,321.700	12.64	0.28	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,234.33000	1.23433		1,219.35000	1.21935	1,234.330	12.74	0.26	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,016.11000	1.01611		1,004.13000	1.00413	1,016.110	13.03	0.22	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	895.88000	0.89588		885.56000	0.88556	895.880	13.22	0.20	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	606.71000	0.60671		600.32000	0.60032	606.710	13.80	0.14	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	511.18000	0.51118		506.06000	0.50606	511.180	14.05	0.12	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.60275	89.72933		10.58835	89.82044		12.13	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.80687	90.75853		10.79185	90.85086		11.67	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,537.41000	1.53741		1,568.09000	1.56809	1,537.410	10.96	0.28	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,537.10000	4.53710		4,495.40000	4.49540	4,537.100	11.59	0.52	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,159.94000	3.15994		3,129.06000	3.12906	3,159.940	11.97	0.40	0.00	0	100.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.42184	87.79204		10.41365	87.84719		13.21	0.00	0.00	0	121,572.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,957.70000	6.95770		7,015.39000	7.01539	6,957.700	15.12	0.92	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	28.03000	0.02803		29.07000	0.02907	28.030	16.48	0.01	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.60874	84.53215		10.60017	84.58829		13.11	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.80064	85.52108		10.79172	85.57796		12.74	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.00435	82.24798		10.99503	82.30573		12.92	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,645.16000	1.64516		1,667.12000	1.66712	1,645.160	12.13	0.29	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,340.55000	4.34055		4,317.74000	4.31774	4,340.550	12.84	0.50	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,938.83000	2.93883		2,923.04000	2.92304	2,938.830	13.31	0.38	0.00	0	50.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 04/11/2021	Bond Future			10.54885		90.01362		10.55084	89.99922		13.76	0.00	0.00	0	81,689.0
R2040	On 03/02/2022	Bond Future			10.73069		86.52861		10.73271	86.51438		13.69	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.91687		87.54092		10.91895	87.52667		13.28	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	895.27000		0.89527		897.47000	0.89747	895.270	12.14	0.20	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,575.57000		2.57557		2,577.10000	2.57710	2,575.570	12.85	0.42	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	624.49000		0.62449		630.50000	0.63050	624.490	16.56	0.11	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.11421		84.04034		11.11636	84.02602		13.48	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			10.58338		86.80094		10.59039	86.74913		14.38	0.00	0.00	0	60,612.0
R2044	On 03/02/2022	Bond Future			10.75584		83.40470		10.76308	83.35263		14.31	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.93202		84.38047		10.93952	84.32795		13.88	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.11839		80.96876		11.12618	80.91574		14.09	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			10.51557		86.00828		10.51741	85.99418		14.81	0.00	0.00	0	168,153.0
R2048	On 04/11/2021	Bond Future	10.20	Call	949.86000		0.94986		960.86000	0.96086	949.860	14.39	0.32	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,260.45000		3.26045		3,267.69000	3.26769	3,260.450	15.34	0.67	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.68377		86.98230		10.68564	86.96836		13.99	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	638.18000		0.63818		641.91000	0.64191	638.180	12.71	0.18	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,383.41000		2.38341		2,387.39000	2.38739	2,383.410	13.69	0.44	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.84829		83.58483		10.85021	83.57089		14.29	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.02013		84.54264		11.02212	84.52859		13.77	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.17834		71.32736		10.17516	71.34598		13.98	0.00	0.00	0	36,361.0
R209	On 04/11/2021	Bond Future	9.50	Call	231.38000		0.23138		240.82000	0.24082	231.380	12.76	0.13	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,103.18000		2.10318		2,105.28000	2.10528	2,103.180	13.64	0.60	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,339.61000		1.33961		1,345.16000	1.34516	1,339.610	13.98	0.45	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	808.78000		0.80878		815.68000	0.81568	808.780	14.33	0.31	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	24.43000		0.02443		25.75000	0.02575	24.430	17.28	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.34893		72.13533		10.34559	72.15442		13.24	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.52226		69.83770		10.51878	69.85711		13.45	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.70093		70.63899		10.69730	70.65875		12.99	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0



Contract Details		Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 04/11/2021			Bond Future	212.36431	212.36431	212.86483	212.86483			0.00	0.00	0	1,486.0
R210	On 03/02/2022			Bond Future	214.82173	214.82173	215.32883	215.32883			0.00	0.00	0	0.0
R210	On 05/05/2022			Bond Future	214.53077	214.53077	215.04466	215.04466			0.00	0.00	0	0.0
R210	On 04/08/2022			Bond Future	217.16504	217.16504	217.68548	217.68548			0.00	0.00	0	0.0
R210	On 31/03/2028			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R212	On 04/11/2021			Bond Future	175.04171	175.04171	175.03288	175.03288			0.00	175,041,710.00	1,000	2,025.0
R212	On 31/01/2022			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/11/2021			Bond Future	9.30300	87.19977	9.29481	87.24536		10.84	0.00	0.00	0	10,562.0
R213	On 03/02/2022			Bond Future	9.49220	88.18729	9.48359	88.23375		10.27	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	Bond Future	550.61000	0.55061	564.69000	0.56469	550.610	9.43	0.19	0.00	0	200.0
R213	On 03/02/2022	8.80	Call	Bond Future	781.73000	0.78173	799.36000	0.79936	781.730	9.62	0.25	0.00	0	102.0
R213	On 03/02/2022	9.15	Call	Bond Future	1,431.67000	1.43167	1,456.75000	1.45675	1,431.670	9.98	0.38	0.00	0	220.0
R213	On 03/02/2022	9.22	Call	Bond Future	1,589.72000	1.58972	1,616.24000	1.61624	1,589.720	10.05	0.41	0.00	0	430.0
R213	On 03/02/2022	9.58	Put	Bond Future	2,064.55000	2.06455	2,051.33000	2.05133	2,064.550	10.33	0.45	0.00	0	200.0
R213	On 03/02/2022	9.76	Put	Bond Future	1,668.06000	1.66806	1,657.67000	1.65767	1,668.060	10.48	0.39	0.00	0	102.0
R213	On 03/02/2022	10.00	Put	Bond Future	1,252.29000	1.25229	1,245.07000	1.24507	1,252.290	10.75	0.31	0.00	0	430.0
R213	On 03/02/2022	10.15	Put	Bond Future	1,047.52000	1.04752	1,041.90000	1.04190	1,047.520	10.95	0.27	0.00	0	200.0
R213	On 03/02/2022	10.17	Put	Bond Future	1,022.74000	1.02274	1,017.31000	1.01731	1,022.740	10.98	0.27	0.00	0	220.0
R213	On 03/02/2022	10.25	Put	Bond Future	928.82000	0.92882	924.12000	0.92412	928.820	11.09	0.24	0.00	0	102.0
R213	On 03/02/2022	10.60	Put	Bond Future	606.45000	0.60645	604.14000	0.60414	606.450	11.56	0.17	0.00	0	430.0
R213	On 03/02/2022	10.67	Put	Bond Future	556.50000	0.55650	554.53000	0.55453	556.500	11.65	0.16	0.00	0	220.0
R213	On 05/05/2022			Bond Future	9.68004	85.68669	9.67104	85.73382		10.23	0.00	0.00	0	0.0
R213	On 04/08/2022			Bond Future	9.87899	86.67351	9.86957	86.72132		9.80	0.00	0.00	0	0.0
R213	On 28/02/2031			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/11/2021			Bond Future	10.54720	68.13948	10.54907	68.12824		14.99	0.00	0.00	0	17,810.0
R214	On 03/02/2022			Bond Future	10.71787	68.91116	10.71976	68.90009		14.19	0.00	0.00	0	0.0
R214	On 05/05/2022			Bond Future	10.88492	66.43752	10.88687	66.42637		14.47	0.00	0.00	0	0.0
R214	On 04/08/2022			Bond Future	11.05917	67.19865	11.06118	67.18744		13.96	0.00	0.00	0	0.0
R214	On 28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>												<b>447,290,256.81</b>	<b>3,405</b>	<b>1 100 921.0</b>
<b>Grand Total:</b>												<b>447,290,256.81</b>	<b>3,405</b>	<b>1 100 921.0</b>